Tradition affirms that to escape from a marriage being arranged for her by the family, two Angels helped her to flee by leading her to a wooded area in which there was an inner cavern. Here she lived for a short time living on eating roots and drinking water from the river. The Angels kept her company during her prayers and because of this she never felt alone. Meanwhile, her family began to search for her all throughout Sicily. The Angels warned her that soon they would discover her if she had remained in that place. Saint Rosalie then took the Crucifix that she had brought with her during her flight and she directed herself towards Mount Pellegrino. The Angels showed her another grotto which was destined for her. The entrance was very narrow and in the grotto, she was hardly able to stand up. She lived in this grotto for many years where she died in 1160.

In 1624, while in Palermo the plague was decimating the populace, the spirit of Rosalie appeared in a dream to a sick woman, and then to a hunter. To him Rosalie indicated the road to retrieve her relics, asking him to carry them in a procession through the city. In this way it was done: and where those remains passed, the sick were healed, and the city was purified in a few days. From that time, in Palermo, the procession is repeated every year. Rosalie was included in the Roman Martyrology in 1630 by Pope Urban VIII and in 1666 was elected Patroness of Palermo.